

Patent Abstracts of Japan

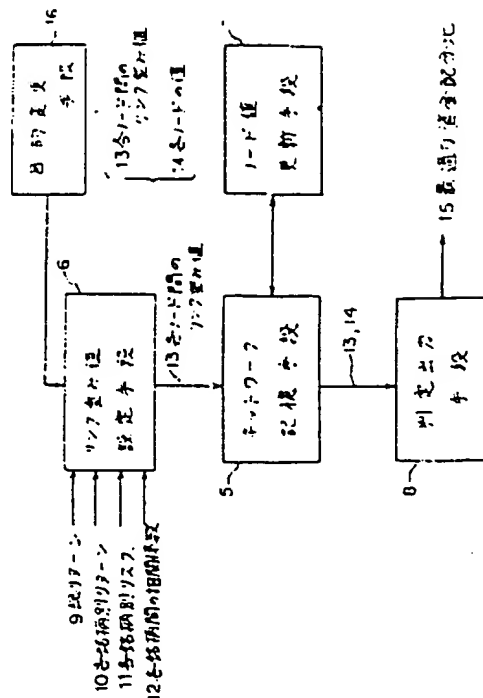
PUBLICATION NUMBER : JP3103966  
 PUBLICATION DATE : 30-04-91  
 APPLICATION NUMBER : JP890240605  
 APPLICATION DATE : 19-09-89

VOL: 15 NO: 300 (P - 1232)  
 AB. DATE : 30-07-1991 PAT: A 3103966  
 PATENTEE : FUJITSU LTD  
 PATENT DATE: 30-04-1991

INVENTOR : IZUMI HIROYUKI; others: 02

INT.CL. : G06F15/20

TITLE : RISK MINIMIZING PORTFOLIO  
 SELECTION DEVICE UTILIZING  
 MUTUAL CONNECTION TYPE  
 NETWORK



ABSTRACT : PURPOSE: To optionally select the optimum funds distribution ratio to respective issues so as to minimize a total risk from two conditions whose total return is maximum or fixed by forming a problem for minimizing the energy function of the mutual connection type network.  
 CONSTITUTION: A user optionally selects either one of a 1st object condition for maximizing the total return and minimizing the total risk and a 2nd purpose condition for minimizing the total risk under the fixed state of the total return by an object changing means 16. Under the setting, a node value updating means 7 sequentially updates respective node values 14 in a network storing means 5 so that the value of the energy function is reduced and a decision output means 8 decides the minimum value of the energy function, so that the optimum funds distribution ratio 15 can be found out as respective node values 14 at the minimum of energy. Thus, the optimum funds distribution ratio 1 to respective issues can be found out under respective conditions.